Editors:

TAKESHI AMEMIYA
RICHARD BLUNDELL
A. RONALD GALLANT
CHENG HSIAO
ARNOLD ZELLNER

Volume 66, No. 1&2 March/April 1995 ISSN 0 304-4076

JOURNAL OF Econometrics

Associate Editors:

HERMAN J. BIERENS
SIDDHARTHA CHIB
MARCEL DAGENAIS
MANFRED DEISTLER
JEAN-MARIE DUFOUR
DAVID GILES
MAXWELL L. KING
NAOTO KUNITOMO
KAJAL LAHIRI
TONY LANCASTER
ARTHUR LEWBEL
HELMUT LÜTKEPOHL
JAMES G. MacKINNON
THOMAS MaCURDY
AGUSTIN MARAVALL
ROSA L. MATZKIN
FRANZ C. PALM
DALE J. POIRIER
JAMES L. POWELL
ERIC RENAULT
PETER E. ROSSI
JOHN RUST
KENNETH J. SINGLETON
THOMAS STOKER
QUANG H. VUONG
CHARLES H. WHITEMAN
FRANK WOLAK

CONTENTS

Minbo Kim and R. Carter Hill, Shrinkage estimation in non-linear regression: The Box–Cox transformation 1

Michael A. Magdalinos and Spyridon D. Symeonides, Alternative size corrections for some GLS test statistics: The case of the AR(1) model 35

Robert S. Chirinko, Nonconvexities, labor hoarding, technology shocks, and procyclical productivity: A structural econometric analysis 61

V.K. Srivastava and Koichi Maekawa, Efficiency properties of feasible generalized least squares estimators in SURE models under non-normal disturbances 99

Benedikt M. Pötscher, Comment on 'Adaptive estimation in time series regression models' by D.G. Steigerwald 123

Douglas G. Steigerwald, Reply to B.M. Pötscher's comment on 'Adaptive estimation in time series regression models' 131

James B. McDonald and Yexiao J. Xu, A generalization of the beta distribution with applications 133

André Lucas, An outlier robust unit root test with an application to the extended Nelson–Plosser data 153

Bryan W. Brown and Mary Beth Walker, Stochastic specification in random production models of cost-minimizing firms 175

CONTENTS CONTINUED ON BACK COVER

JECMB6 66(1&2)1–372
(1995)

NORTH-HOLLAND

CONTENTS CONTINUED

C.L.F. Attfield, A Bartlett adjustment to the likelihood ratio test for a system of equations 207

Hiro Y. Toda and Taku Yamamoto, Statistical inference in vector autoregressions with possibly integrated processes 225

Ravi Bansal, A. Ronald Gallant, Robert Hussey, and George Tauchen, Nonparametric estimation of structural models for high-frequency currency market data 251

Jeffrey H. Dorfman, A numerical Bayesian test for cointegration of AR processes 289

Tony Lancaster and Guido Imbens, Optimal stock/flow panels 325

John W. Galbraith and Victoria Zinde-Walsh, Transforming the error-components model for estimation with general ARMA disturbances 349

C.W.J. Granger and Pierre L. Siklos, Systematic sampling, temporal aggregation, seasonal adjustment, and cointegration: Theory and evidence 357

Index 371

COMPLETE VOLUME

0304-4076(199503/04)66:1&2;1-8